



Derivatives High/Low Report

High/Low for 05/01/2006

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/01/2006	GOVI 2006/02/02			jGovi	237.9860	237.9400	(0.019)	0.0000	0.0000	506
05/01/2006	GOVI 2006/02/02	230.00	Put	jGovi	1,548.0000	1,460.0000	(5.685)	0	0	0
05/01/2006	GOVI 2006/02/02	230.00	Call	jGovi	81,408.0000	80,860.0000	(0.673)	0	0	0
05/01/2006	GOVI 2006/05/04			jGovi	242.2290	242.1730	(0.023)	0.0000	0.0000	220
05/01/2006	GOVI 2006/05/04	230.00	Call	jGovi	123,224.0000	122,662.0000	(0.456)	0	0	0
05/01/2006	GOVI 2006/05/04	230.00	Put	jGovi	934.0000	932.0000	(0.214)	0	0	0
05/01/2006	GOVI 2006/08/03			jGovi	246.5670	246.4910	(0.031)	0.0000	0.0000	0
05/01/2006	GOVI 2006/08/03	230.00	Call	jGovi	166,817.0000	166,065.0000	(0.451)	0	0	0
05/01/2006	GOVI 2006/08/03	230.00	Put	jGovi	1,147.0000	1,155.0000	0.697	0	0	0
05/01/2006	GOVI 2006/11/02			jGovi	250.9460	250.8480	(0.039)	0.0000	0.0000	0
05/01/2006	GOVI 2006/11/02	230.00	Put	jGovi	781.0000	792.0000	1.408	0	0	0
05/01/2006	GOVI 2006/11/02	230.00	Call	jGovi	210,241.0000	209,272.0000	(0.461)	0	0	0
05/01/2006	J152 2006/02/28			jSwap	7.1510	7.1510	-	0.0000	0.0000	0
05/01/2006	J153 2010/08/31			jSwap	7.2250	7.2260	0.014	0.0000	0.0000	0
05/01/2006	J157 2015/09/15			jSwap	7.3910	7.3960	0.068	0.0000	0.0000	0
05/01/2006	J186 2026/12/21			jSwap	7.0020	7.0080	0.086	0.0000	0.0000	0
05/01/2006	J194 2008/02/28			jSwap	7.1070	7.1070	-	0.0000	0.0000	0

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05/01/2006	J201	2014/12/22			jSwap	7.3680	7.3790	0.149	0.0000	0.0000	0
05/01/2006	J203	2017/09/15			jSwap	7.3440	7.3490	0.068	0.0000	0.0000	0
05/01/2006	J204	2018/12/21			jSwap	7.3390	7.3450	0.082	0.0000	0.0000	0
05/01/2006	J207	2020/01/15			jSwap	7.3020	7.3080	0.082	0.0000	0.0000	0
05/01/2006	JBAR	2005/03/16			jBar	7.0500	7.0500	-	0.0000	0.0000	0
05/01/2006	JFRA	2006/02/02			jFra	7.0930	7.0920	(0.014)	0.0000	0.0000	0
05/01/2006	JFRA	2006/02/02	7.25	Put	Option on jFra	498.0000	496.0000	(0.402)	0	0	0
05/01/2006	JFRA	2006/02/02	7.25	Call	Option on jFra	113.0000	109.0000	(3.540)	0	0	0
05/01/2006	JFRA	2006/05/04			jFra	6.7880	6.8360	0.707	0.0000	0.0000	0
05/01/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	486.0000	530.0000	9.053	0	0	0
05/01/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	1,006.0000	932.0000	(7.356)	0	0	0
05/01/2006	JFRA	2006/08/03			jFra	6.8480	6.8730	0.365	0.0000	0.0000	0
05/01/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	871.0000	896.0000	2.870	0	0	0
05/01/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	1,243.0000	1,207.0000	(2.896)	0	0	0
05/01/2006	JFRA	2006/11/02			jFra	6.8950	6.9450	0.725	0.0000	0.0000	0
05/01/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,193.0000	1,249.0000	4.694	0	0	0
05/01/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,450.0000	1,384.0000	(4.552)	0	0	0
05/01/2006	JFRA	2007/02/01			jFra	7.0070	7.0680	0.871	0.0000	0.0000	500
05/01/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	980.0000	1,035.0000	5.612	0	0	0
05/01/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	2,188.0000	2,094.0000	(4.296)	0	0	0
05/01/2006	JFRA	2007/05/03			jFra	7.0970	7.1690	1.015	0.0000	0.0000	0
05/01/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	2,240.0000	2,135.0000	(4.688)	0	0	0
05/01/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,252.0000	1,324.0000	5.751	0	0	0

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05/01/2006	JFRA	2007/08/02			jFra	7.1260	7.1850	0.828	0.0000	0.0000	0
05/01/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	2,348.0000	2,263.0000	(3.620)	0	0	0
05/01/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,431.0000	1,492.0000	4.263	0	0	0
05/01/2006	JFRA	2007/11/01			jFra	7.2350	7.2110	(0.332)	0.0000	0.0000	0
05/01/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,761.0000	1,732.0000	(1.647)	0	0	0
05/01/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,459.0000	2,493.0000	1.383	0	0	0
05/01/2006	JN02	2006/02/02			jNote	7.0090	7.0450	0.514	0.0000	0.0000	0
05/01/2006	JN02	2006/02/02	7.25	Put	Option on jNote	5,600.0000	5,076.0000	(9.357)	0	0	0
05/01/2006	JN02	2006/02/02	7.25	Call	Option on jNote	1,115.0000	1,256.0000	12.646	0	0	0
05/01/2006	JN05	2006/02/02			jNote	7.3730	7.3840	0.149	0.0000	0.0000	0
05/01/2006	JN05	2006/02/02	7.75	Put	Option on jNote	16,800.0000	16,341.0000	(2.732)	0	0	0
05/01/2006	JN05	2006/02/02	7.75	Call	Option on jNote	1,074.0000	1,082.0000	0.745	0	0	0
05/01/2006	JN10	2006/02/02			jNote	7.4590	7.4730	0.188	0.0000	0.0000	0
05/01/2006	JN10	2006/02/02	8.00	Call	Option on jNote	482.0000	489.0000	1.452	0	0	0
05/01/2006	JN10	2006/02/02	8.00	Put	Option on jNote	38,516.0000	37,517.0000	(2.594)	0	0	0
05/01/2006	JROD	2006/01/31			jRod	6.7020	6.7030	0.015	0.0000	0.0000	0
05/01/2006	JROD	2006/02/28			jRod	6.8050	6.8080	0.044	0.0000	0.0000	0
05/01/2006	JROD	2006/03/31			jRod	6.9530	6.9500	(0.043)	0.0000	0.0000	0
05/01/2006	JROD	2006/04/28			jRod	6.9160	6.9080	(0.116)	0.0000	0.0000	0
05/01/2006	JROD	2006/05/31			jRod	6.9970	6.9800	(0.243)	0.0000	0.0000	0
05/01/2006	JROD	2006/06/30			jRod	7.0710	7.0450	(0.368)	0.0000	0.0000	0
05/01/2006	JROD	2006/07/31			jRod	7.0060	6.9830	(0.328)	0.0000	0.0000	0
05/01/2006	JROD	2006/08/31			jRod	7.0520	7.0250	(0.383)	0.0000	0.0000	0

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05/01/2006	R153	2006/02/02			Bond Future	7.2370	7.2360	(0.014)	0.0000	0.0000	267
05/01/2006	R153	2006/02/02	7.30	Call	Option on Bond Future	7,082.0000	7,011.0000	(1.003)	0	0	0
05/01/2006	R153	2006/02/02	7.25	Put	Option on Bond Future	5,282.0000	5,164.0000	(2.234)	0	0	1
05/01/2006	R153	2006/02/02	7.25	Call	Option on Bond Future	5,846.0000	5,772.0000	(1.266)	0	0	0
05/01/2006	R153	2006/02/02	7.40	Put	Option on Bond Future	2,872.0000	2,771.0000	(3.517)	0	0	0
05/01/2006	R153	2006/02/02	7.40	Call	Option on Bond Future	9,917.0000	9,859.0000	(0.585)	0	0	0
05/01/2006	R153	2006/02/02	7.30	Put	Option on Bond Future	4,353.0000	4,239.0000	(2.619)	0	0	0
05/01/2006	R153	2006/02/02	7.35	Call	Option on Bond Future	8,442.0000	8,377.0000	(0.770)	0	0	0
05/01/2006	R153	2006/02/02	7.35	Put	Option on Bond Future	3,552.0000	3,444.0000	(3.041)	0	0	0
05/01/2006	R153	2006/02/02	9.00	Call	Option on Bond Future	73,533.0000	73,576.0000	0.058	0	0	0
05/01/2006	R153	2006/02/02	8.25	Put	Option on Bond Future	30.0000	25.0000	(16.667)	0	0	0
05/01/2006	R153	2006/02/02	7.00	Call	Option on Bond Future	1,656.0000	1,597.0000	(3.563)	0	0	0
05/01/2006	R153	2006/02/02	8.00	Call	Option on Bond Future	32,657.0000	32,687.0000	0.092	0	0	0
05/01/2006	R153	2006/02/02	7.00	Put	Option on Bond Future	11,992.0000	11,891.0000	(0.842)	0	0	0
05/01/2006	R153	2006/02/02	7.50	Put	Option on Bond Future	1,826.0000	1,742.0000	(4.600)	0	0	0
05/01/2006	R153	2006/02/02	8.25	Call	Option on Bond Future	42,989.0000	43,028.0000	0.091	0	0	1
05/01/2006	R153	2006/02/02	7.80	Put	Option on Bond Future	385.0000	352.0000	(8.571)	0	0	0
05/01/2006	R153	2006/02/02	7.50	Call	Option on Bond Future	13,168.0000	13,128.0000	(0.304)	0	0	0
05/01/2006	R153	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/01/2006	R153	2006/02/02	8.75	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
05/01/2006	R153	2006/02/02	7.80	Call	Option on Bond Future	24,502.0000	24,512.0000	0.041	0	0	1
05/01/2006	R153	2006/02/02	7.75	Put	Option on Bond Future	508.0000	468.0000	(7.874)	0	0	1
05/01/2006	R153	2006/02/02	8.00	Put	Option on Bond Future	119.0000	105.0000	(11.765)	0	0	0
05/01/2006	R153	2006/02/02	7.05	Put	Option on Bond Future	10,379.0000	10,271.0000	(1.041)	0	0	1
05/01/2006	R153	2006/02/02	8.50	Call	Option on Bond Future	53,272.0000	53,314.0000	0.079	0	0	0
05/01/2006	R153	2006/02/02	8.50	Put	Option on Bond Future	7.0000	6.0000	(14.286)	0	0	0
05/01/2006	R153	2006/02/02	7.75	Call	Option on Bond Future	22,508.0000	22,512.0000	0.018	0	0	1
05/01/2006	R153	2006/02/02	7.45	Put	Option on Bond Future	2,300.0000	2,207.0000	(4.043)	0	0	0
05/01/2006	R153	2006/02/02	7.45	Call	Option on Bond Future	11,496.0000	11,447.0000	(0.426)	0	0	0
05/01/2006	R153	2006/02/02	6.75	Put	Option on Bond Future	21,669.0000	21,603.0000	(0.305)	0	0	0
05/01/2006	R153	2006/02/02	6.75	Call	Option on Bond Future	308.0000	285.0000	(7.468)	0	0	0
05/01/2006	R153	2006/02/02	8.75	Call	Option on Bond Future	63,457.0000	63,500.0000	0.068	0	0	0
05/01/2006	R153	2006/02/02	7.05	Call	Option on Bond Future	2,233.0000	2,167.0000	(2.956)	0	0	0
05/01/2006	R153	2006/02/02	7.95	Put	Option on Bond Future	161.0000	143.0000	(11.180)	0	0	0
05/01/2006	R153	2006/02/02	7.55	Call	Option on Bond Future	14,920.0000	14,889.0000	(0.208)	0	0	0

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05/01/2006	R153	2006/02/02	7.20	Put	Option on Bond Future	6,347.0000	6,228.0000	(1.875)	0	0	0
05/01/2006	R153	2006/02/02	7.55	Put	Option on Bond Future	1,437.0000	1,362.0000	(5.219)	0	0	0
05/01/2006	R153	2006/02/02	7.20	Call	Option on Bond Future	4,740.0000	4,665.0000	(1.582)	0	0	0
05/01/2006	R153	2006/02/02	7.15	Call	Option on Bond Future	3,770.0000	3,696.0000	(1.963)	0	0	0
05/01/2006	R153	2006/02/02	7.10	Put	Option on Bond Future	8,897.0000	8,783.0000	(1.281)	0	0	0
05/01/2006	R153	2006/02/02	7.15	Put	Option on Bond Future	7,552.0000	7,434.0000	(1.563)	0	0	0
05/01/2006	R153	2006/02/02	7.60	Call	Option on Bond Future	16,741.0000	16,719.0000	(0.131)	0	0	0
05/01/2006	R153	2006/02/02	7.60	Put	Option on Bond Future	1,121.0000	1,056.0000	(5.798)	0	0	0
05/01/2006	R153	2006/02/02	7.65	Call	Option on Bond Future	18,619.0000	18,606.0000	(0.070)	0	0	0
05/01/2006	R153	2006/02/02	7.90	Put	Option on Bond Future	216.0000	195.0000	(9.722)	0	0	0
05/01/2006	R153	2006/02/02	7.90	Call	Option on Bond Future	28,553.0000	28,575.0000	0.077	0	0	0
05/01/2006	R153	2006/02/02	7.85	Put	Option on Bond Future	289.0000	263.0000	(8.997)	0	0	0
05/01/2006	R153	2006/02/02	7.85	Call	Option on Bond Future	26,519.0000	26,535.0000	0.060	0	0	0
05/01/2006	R153	2006/02/02	7.70	Put	Option on Bond Future	666.0000	619.0000	(7.057)	0	0	0
05/01/2006	R153	2006/02/02	7.10	Call	Option on Bond Future	2,935.0000	2,864.0000	(2.419)	0	0	0
05/01/2006	R153	2006/02/02	7.65	Put	Option on Bond Future	868.0000	812.0000	(6.452)	0	0	0
05/01/2006	R153	2006/02/02	7.70	Call	Option on Bond Future	20,544.0000	20,540.0000	(0.019)	0	0	0
05/01/2006	R153	2006/02/02	7.95	Call	Option on Bond Future	30,601.0000	30,627.0000	0.085	0	0	0
05/01/2006	R153	2006/05/04			Bond Future	7.2360	7.2360	-	0.0000	0.0000	0
05/01/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	12,194.0000	12,142.0000	(0.426)	0	0	0
05/01/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	7,766.0000	7,717.0000	(0.631)	0	0	0
05/01/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	18,571.0000	18,522.0000	(0.264)	0	0	0
05/01/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	12,770.0000	12,718.0000	(0.407)	0	0	0
05/01/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	1,321.0000	1,300.0000	(1.590)	0	0	20
05/01/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	111.0000	108.0000	(2.703)	0	0	0
05/01/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	42,163.0000	42,142.0000	(0.050)	0	0	0
05/01/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	25,552.0000	25,511.0000	(0.160)	0	0	0
05/01/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	70,041.0000	70,037.0000	(0.006)	0	0	0
05/01/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	60,612.0000	60,605.0000	(0.012)	0	0	0
05/01/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	628.0000	615.0000	(2.070)	0	0	0
05/01/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	51,270.0000	51,257.0000	(0.025)	0	0	0
05/01/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	79,462.0000	79,460.0000	(0.003)	0	0	0
05/01/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	33,504.0000	33,473.0000	(0.093)	0	0	0
05/01/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	2,568.0000	2,537.0000	(1.207)	0	0	0
05/01/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	4,627.0000	4,586.0000	(0.886)	0	0	0

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05/01/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	8,251.0000	8,201.0000	(0.606)	0	0	0
05/01/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	18,014.0000	17,964.0000	(0.278)	0	0	0
05/01/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	41.0000	39.0000	(4.878)	0	0	0
05/01/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	25,192.0000	25,149.0000	(0.171)	0	0	0
05/01/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	4,976.0000	4,933.0000	(0.864)	0	0	0
05/01/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	275.0000	268.0000	(2.545)	0	0	0
05/01/2006	R153	2006/08/03			Bond Future	7.2300	7.2340	0.055	0.0000	0.0000	0
05/01/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	10,603.0000	10,628.0000	0.236	0	0	0
05/01/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	14,172.0000	14,213.0000	0.289	0	0	0
05/01/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	21,049.0000	20,918.0000	(0.622)	0	0	0
05/01/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	14,949.0000	14,835.0000	(0.763)	0	0	0
05/01/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	5,898.0000	5,903.0000	0.085	0	0	0
05/01/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	35,385.0000	35,235.0000	(0.424)	0	0	0
05/01/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	7,907.0000	7,921.0000	0.177	0	0	0
05/01/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	27,922.0000	27,781.0000	(0.505)	0	0	0
05/01/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	9,815.0000	9,721.0000	(0.958)	0	0	0
05/01/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	18,805.0000	18,867.0000	0.330	0	0	0
05/01/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	3,057.0000	3,052.0000	(0.164)	0	0	0
05/01/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	68,954.0000	68,792.0000	(0.235)	0	0	0
05/01/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	2,531.0000	2,524.0000	(0.277)	0	0	0
05/01/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	60,387.0000	60,226.0000	(0.267)	0	0	0
05/01/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	51,891.0000	51,732.0000	(0.306)	0	0	0
05/01/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	3,747.0000	3,744.0000	(0.080)	0	0	0
05/01/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	43,527.0000	43,372.0000	(0.356)	0	0	0
05/01/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	4,664.0000	4,665.0000	0.021	0	0	0
05/01/2006	R157	2006/02/02			Bond Future	7.3960	7.4010	0.068	0.0000	0.0000	140
05/01/2006	R157	2006/02/02	7.00	Call	Option on Bond Future	1,077.0000	969.0000	(10.028)	0	0	0
05/01/2006	R157	2006/02/02	7.75	Call	Option on Bond Future	32,355.0000	31,869.0000	(1.502)	0	0	0
05/01/2006	R157	2006/02/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/01/2006	R157	2006/02/02	9.25	Call	Option on Bond Future	147,770.0000	147,340.0000	(0.291)	0	0	0
05/01/2006	R157	2006/02/02	9.00	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
05/01/2006	R157	2006/02/02	8.25	Put	Option on Bond Future	175.0000	160.0000	(8.571)	0	0	250
05/01/2006	R157	2006/02/02	9.00	Call	Option on Bond Future	129,117.0000	128,687.0000	(0.333)	0	0	0
05/01/2006	R157	2006/02/02	8.25	Call	Option on Bond Future	71,008.0000	70,564.0000	(0.625)	0	0	250

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/01/2006	R157	2006/02/02	7.75	Put	Option on Bond Future	2,393.0000	2,336.0000	(2.382)	0	0	0
05/01/2006	R157	2006/02/02	8.00	Put	Option on Bond Future	640.0000	607.0000	(5.156)	0	0	0
05/01/2006	R157	2006/02/02	8.75	Put	Option on Bond Future	13.0000	11.0000	(15.385)	0	0	0
05/01/2006	R157	2006/02/02	8.50	Put	Option on Bond Future	46.0000	41.0000	(10.870)	0	0	0
05/01/2006	R157	2006/02/02	8.00	Call	Option on Bond Future	51,246.0000	50,783.0000	(0.903)	0	0	0
05/01/2006	R157	2006/02/02	7.50	Put	Option on Bond Future	7,398.0000	7,371.0000	(0.365)	0	0	0
05/01/2006	R157	2006/02/02	6.75	Call	Option on Bond Future	130.0000	109.0000	(16.154)	0	0	0
05/01/2006	R157	2006/02/02	7.50	Call	Option on Bond Future	16,290.0000	15,835.0000	(2.793)	0	0	0
05/01/2006	R157	2006/02/02	6.75	Put	Option on Bond Future	57,103.0000	57,511.0000	0.714	0	0	0
05/01/2006	R157	2006/02/02	8.50	Call	Option on Bond Future	90,701.0000	90,266.0000	(0.480)	0	0	0
05/01/2006	R157	2006/02/02	8.75	Call	Option on Bond Future	110,091.0000	109,660.0000	(0.391)	0	0	0
05/01/2006	R157	2006/02/02	7.25	Put	Option on Bond Future	18,252.0000	18,377.0000	0.685	0	0	0
05/01/2006	R157	2006/02/02	7.00	Put	Option on Bond Future	35,642.0000	35,962.0000	0.898	0	0	0
05/01/2006	R157	2006/02/02	7.25	Call	Option on Bond Future	5,640.0000	5,335.0000	(5.408)	0	0	0
05/01/2006	R157	2006/05/04			Bond Future	7.4030	7.4080	0.068	0.0000	0.0000	0
05/01/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	109,360.0000	108,928.0000	(0.395)	0	0	0
05/01/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	7,307.0000	7,319.0000	0.164	0	0	0
05/01/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	1,556.0000	1,543.0000	(0.835)	0	0	0
05/01/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	73,529.0000	73,106.0000	(0.575)	0	0	0
05/01/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	144,908.0000	144,480.0000	(0.295)	0	0	0
05/01/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	819.0000	810.0000	(1.099)	0	0	0
05/01/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	40,457.0000	40,080.0000	(0.932)	0	0	0
05/01/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	56,216.0000	55,809.0000	(0.724)	0	0	0
05/01/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	2,216.0000	2,203.0000	(0.587)	0	0	115
05/01/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	11,745.0000	11,787.0000	0.358	0	0	0
05/01/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	41,973.0000	42,219.0000	0.586	0	0	0
05/01/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	4,820.0000	4,817.0000	(0.062)	0	0	0
05/01/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	15,525.0000	15,267.0000	(1.662)	0	0	0
05/01/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	28,441.0000	28,602.0000	0.566	0	0	0
05/01/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	7,607.0000	7,433.0000	(2.287)	0	0	0
05/01/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	26,633.0000	26,305.0000	(1.232)	0	0	50
05/01/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	127,355.0000	126,923.0000	(0.339)	0	0	0
05/01/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	18,527.0000	18,617.0000	0.486	0	0	0
05/01/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	91,344.0000	90,914.0000	(0.471)	0	0	0
05/01/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	3,227.0000	3,217.0000	(0.310)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/01/2006	R157	2006/08/03			Bond Future	7.4070	7.4140	0.095	0.0000	0.0000	0
05/01/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	62,430.0000	61,947.0000	(0.774)	0	0	0
05/01/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	14,955.0000	15,046.0000	0.608	0	0	0
05/01/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	20,117.0000	20,249.0000	0.656	0	0	0
05/01/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	14,153.0000	13,911.0000	(1.710)	0	0	0
05/01/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	95,185.0000	94,652.0000	(0.560)	0	0	0
05/01/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	36,246.0000	36,500.0000	0.701	0	0	0
05/01/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	48,041.0000	48,372.0000	0.689	0	0	0
05/01/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	23,302.0000	22,983.0000	(1.369)	0	0	0
05/01/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	9,357.0000	9,397.0000	0.427	0	0	0
05/01/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	47,846.0000	47,405.0000	(0.922)	0	0	0
05/01/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	11,731.0000	11,792.0000	0.520	0	0	0
05/01/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	27,048.0000	27,234.0000	0.688	0	0	0
05/01/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	78,569.0000	78,057.0000	(0.652)	0	0	0
05/01/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	34,640.0000	34,253.0000	(1.117)	0	0	0
05/01/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	112,066.0000	111,518.0000	(0.489)	0	0	0
05/01/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	7,613.0000	7,638.0000	0.328	0	0	0
05/01/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	128,995.0000	128,437.0000	(0.433)	0	0	0
05/01/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	4,277.0000	4,285.0000	0.187	0	0	0
05/01/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	144,916.0000	144,351.0000	(0.390)	0	0	0
05/01/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	6,274.0000	6,290.0000	0.255	0	0	0
05/01/2006	R186	2006/02/02			Bond Future	7.0510	7.0560	0.071	0.0000	0.0000	0
05/01/2006	R186	2006/02/02	7.25	Call	Option on Bond Future	32,531.0000	31,796.0000	(2.259)	0	0	0
05/01/2006	R186	2006/02/02	7.25	Put	Option on Bond Future	5,426.0000	5,382.0000	(0.811)	0	0	0
05/01/2006	R186	2006/02/02	7.00	Call	Option on Bond Future	11,359.0000	10,817.0000	(4.772)	0	0	0
05/01/2006	R186	2006/02/02	7.00	Put	Option on Bond Future	18,438.0000	18,587.0000	0.808	0	0	0
05/01/2006	R186	2006/02/02	7.75	Put	Option on Bond Future	204.0000	188.0000	(7.843)	0	0	0
05/01/2006	R186	2006/02/02	8.00	Call	Option on Bond Future	122,326.0000	121,630.0000	(0.569)	0	0	0
05/01/2006	R186	2006/02/02	8.00	Put	Option on Bond Future	39.0000	34.0000	(12.821)	0	0	0
05/01/2006	R186	2006/02/02	7.75	Call	Option on Bond Future	91,938.0000	91,231.0000	(0.769)	0	0	0
05/01/2006	R186	2006/02/02	8.75	Call	Option on Bond Future	207,487.0000	206,796.0000	(0.333)	0	0	0
05/01/2006	R186	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/01/2006	R186	2006/02/02	7.50	Put	Option on Bond Future	1,178.0000	1,133.0000	(3.820)	0	0	0
05/01/2006	R186	2006/02/02	7.50	Call	Option on Bond Future	61,202.0000	60,466.0000	(1.203)	0	0	0

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05/01/2006	R186	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/01/2006	R186	2006/02/02	9.00	Call	Option on Bond Future	233,886.0000	233,195.0000	(0.295)	0	0	0
05/01/2006	R186	2006/02/02	8.50	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
05/01/2006	R186	2006/02/02	8.25	Put	Option on Bond Future	8.0000	6.0000	(25.000)	0	0	0
05/01/2006	R186	2006/02/02	8.50	Call	Option on Bond Future	180,119.0000	179,427.0000	(0.384)	0	0	0
05/01/2006	R186	2006/02/02	6.75	Put	Option on Bond Future	44,464.0000	44,967.0000	1.131	0	0	0
05/01/2006	R186	2006/02/02	6.50	Call	Option on Bond Future	151.0000	124.0000	(17.881)	0	0	0
05/01/2006	R186	2006/02/02	8.25	Call	Option on Bond Future	151,740.0000	151,047.0000	(0.457)	0	0	0
05/01/2006	R186	2006/02/02	6.50	Put	Option on Bond Future	79,623.0000	80,288.0000	0.835	0	0	0
05/01/2006	R186	2006/02/02	6.75	Call	Option on Bond Future	1,879.0000	1,691.0000	(10.005)	0	0	0
05/01/2006	R186	2006/05/04			Bond Future	7.0470	7.0520	0.071	0.0000	0.0000	0
05/01/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	46,676.0000	46,109.0000	(1.215)	0	0	0
05/01/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	19,213.0000	19,333.0000	0.625	0	0	0
05/01/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	26,500.0000	26,052.0000	(1.691)	0	0	0
05/01/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	32,979.0000	33,217.0000	0.722	0	0	0
05/01/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	4,944.0000	4,783.0000	(3.256)	0	0	0
05/01/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	6,011.0000	6,023.0000	0.200	0	0	0
05/01/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	475.0000	469.0000	(1.263)	0	0	0
05/01/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	97,673.0000	97,000.0000	(0.689)	0	0	0
05/01/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	53,800.0000	54,193.0000	0.730	0	0	0
05/01/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	12,079.0000	11,786.0000	(2.426)	0	0	0
05/01/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	83,269.0000	83,794.0000	0.630	0	0	0
05/01/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	153,596.0000	152,900.0000	(0.453)	0	0	0
05/01/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	2,299.0000	2,289.0000	(0.435)	0	0	0
05/01/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	3,653.0000	3,650.0000	(0.082)	0	0	0
05/01/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	181,022.0000	180,325.0000	(0.385)	0	0	0
05/01/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	1,015.0000	1,005.0000	(0.985)	0	0	0
05/01/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	125,679.0000	124,989.0000	(0.549)	0	0	0
05/01/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	207,761.0000	207,064.0000	(0.335)	0	0	0
05/01/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	1,500.0000	1,490.0000	(0.667)	0	0	0
05/01/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	233,485.0000	232,792.0000	(0.297)	0	0	0
05/01/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	71,008.0000	70,371.0000	(0.897)	0	0	0
05/01/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	10,849.0000	10,898.0000	0.452	0	0	0
05/01/2006	R186	2006/08/03			Bond Future	7.0420	7.0480	0.085	0.0000	0.0000	0

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05/01/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	36,495.0000	36,002.0000	(1.351)	0	0	0
05/01/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	185,059.0000	184,257.0000	(0.433)	0	0	0
05/01/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	7,650.0000	7,680.0000	0.392	0	0	0
05/01/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	42,244.0000	42,569.0000	0.769	0	0	0
05/01/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	6,012.0000	6,028.0000	0.266	0	0	0
05/01/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	158,633.0000	157,844.0000	(0.497)	0	0	0
05/01/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	210,982.0000	210,171.0000	(0.384)	0	0	0
05/01/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	235,283.0000	234,466.0000	(0.347)	0	0	0
05/01/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	56,827.0000	56,225.0000	(1.059)	0	0	0
05/01/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	1,846.0000	1,845.0000	(0.054)	0	0	0
05/01/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	259,316.0000	258,497.0000	(0.316)	0	0	0
05/01/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	3,032.0000	3,034.0000	0.066	0	0	0
05/01/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	4,860.0000	4,868.0000	0.165	0	0	0
05/01/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	13,429.0000	13,514.0000	0.633	0	0	0
05/01/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	20,366.0000	20,006.0000	(1.768)	0	0	0
05/01/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	105,144.0000	104,411.0000	(0.697)	0	0	0
05/01/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	131,866.0000	131,098.0000	(0.582)	0	0	0
05/01/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	9,978.0000	10,029.0000	0.511	0	0	0
05/01/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	61,093.0000	61,552.0000	0.751	0	0	0
05/01/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	28,879.0000	29,095.0000	0.748	0	0	0
05/01/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	19,654.0000	19,792.0000	0.702	0	0	0
05/01/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	80,073.0000	79,393.0000	(0.849)	0	0	0
05/01/2006	R194	2006/02/02			Bond Future	7.0970	7.0960	(0.014)	0.0000	0.0000	50
05/01/2006	R194	2006/02/02	8.50	Call	Option on Bond Future	26,924.0000	26,943.0000	0.071	0	0	0
05/01/2006	R194	2006/02/02	7.75	Put	Option on Bond Future	62.0000	55.0000	(11.290)	0	0	0
05/01/2006	R194	2006/02/02	8.25	Call	Option on Bond Future	22,194.0000	22,213.0000	0.086	0	0	0
05/01/2006	R194	2006/02/02	8.25	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
05/01/2006	R194	2006/02/02	6.75	Put	Option on Bond Future	7,036.0000	7,003.0000	(0.469)	0	0	0
05/01/2006	R194	2006/02/02	7.50	Put	Option on Bond Future	301.0000	280.0000	(6.977)	0	0	0
05/01/2006	R194	2006/02/02	6.75	Call	Option on Bond Future	236.0000	223.0000	(5.508)	0	0	0
05/01/2006	R194	2006/02/02	7.75	Call	Option on Bond Future	12,706.0000	12,718.0000	0.094	0	0	0
05/01/2006	R194	2006/02/02	6.50	Call	Option on Bond Future	23.0000	20.0000	(13.043)	0	0	0
05/01/2006	R194	2006/02/02	6.50	Put	Option on Bond Future	11,757.0000	11,735.0000	(0.187)	0	0	0
05/01/2006	R194	2006/02/02	8.50	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
05/01/2006	R194	2006/02/02	6.25	Put	Option on Bond Future	16,700.0000	16,680.0000	(0.120)	0	0	0

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05/01/2006	R194	2006/02/02	8.00	Call	Option on Bond Future	17,445.0000	17,463.0000	0.103	0	0	0
05/01/2006	R194	2006/02/02	6.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
05/01/2006	R194	2006/02/02	8.75	Call	Option on Bond Future	31,626.0000	31,646.0000	0.063	0	0	0
05/01/2006	R194	2006/02/02	7.50	Call	Option on Bond Future	8,127.0000	8,126.0000	(0.012)	0	0	0
05/01/2006	R194	2006/02/02	9.00	Call	Option on Bond Future	36,301.0000	36,321.0000	0.055	0	0	0
05/01/2006	R194	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/01/2006	R194	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/01/2006	R194	2006/02/02	8.00	Put	Option on Bond Future	13.0000	11.0000	(15.385)	0	0	0
05/01/2006	R194	2006/02/02	7.25	Call	Option on Bond Future	4,119.0000	4,097.0000	(0.534)	0	0	0
05/01/2006	R194	2006/02/02	7.25	Put	Option on Bond Future	1,139.0000	1,097.0000	(3.687)	0	0	0
05/01/2006	R194	2006/02/02	7.00	Put	Option on Bond Future	3,289.0000	3,240.0000	(1.490)	0	0	0
05/01/2006	R194	2006/02/02	7.00	Call	Option on Bond Future	1,394.0000	1,365.0000	(2.080)	0	0	0
05/01/2006	R194	2006/05/04			Bond Future	7.0730	7.0750	0.028	0.0000	0.0000	0
05/01/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	899.0000	893.0000	(0.667)	0	0	0
05/01/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	1,596.0000	1,590.0000	(0.376)	0	0	0
05/01/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	8,939.0000	8,899.0000	(0.447)	0	0	0
05/01/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	14,643.0000	14,670.0000	0.184	0	0	0
05/01/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	295.0000	287.0000	(2.712)	0	0	0
05/01/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	16,363.0000	16,323.0000	(0.244)	0	0	0
05/01/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	507.0000	502.0000	(0.986)	0	0	0
05/01/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	12,510.0000	12,470.0000	(0.320)	0	0	0
05/01/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	757.0000	743.0000	(1.849)	0	0	0
05/01/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	2,727.0000	2,724.0000	(0.110)	0	0	0
05/01/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	5,780.0000	5,742.0000	(0.657)	0	0	0
05/01/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	3,239.0000	3,207.0000	(0.988)	0	0	0
05/01/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	4,501.0000	4,504.0000	0.067	0	0	0
05/01/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	10,719.0000	10,739.0000	0.187	0	0	0
05/01/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	20,397.0000	20,358.0000	(0.191)	0	0	0
05/01/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	136.0000	133.0000	(2.206)	0	0	0
05/01/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	28,589.0000	28,551.0000	(0.133)	0	0	0
05/01/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	32,697.0000	32,661.0000	(0.110)	0	0	0
05/01/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	203.0000	200.0000	(1.478)	0	0	0
05/01/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	1,676.0000	1,653.0000	(1.372)	0	0	0
05/01/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	7,276.0000	7,288.0000	0.165	0	0	0
05/01/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	24,479.0000	24,441.0000	(0.155)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/01/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	91.0000	89.0000	(2.198)	0	0	0
05/01/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	320.0000	316.0000	(1.250)	0	0	0
05/01/2006	R194	2006/08/03			Bond Future	7.0330	7.0410	0.114	0.0000	0.0000	0
05/01/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	15,828.0000	15,720.0000	(0.682)	0	0	0
05/01/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	1,464.0000	1,476.0000	0.820	0	0	0
05/01/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	2,779.0000	2,804.0000	0.900	0	0	0
05/01/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	9,750.0000	9,655.0000	(0.974)	0	0	0
05/01/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	2,014.0000	2,031.0000	0.844	0	0	0
05/01/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	12,690.0000	12,588.0000	(0.804)	0	0	0
05/01/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	3,834.0000	3,870.0000	0.939	0	0	0
05/01/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	4,768.0000	4,698.0000	(1.468)	0	0	0
05/01/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	5,263.0000	5,313.0000	0.950	0	0	0
05/01/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	7,081.0000	6,997.0000	(1.186)	0	0	0
05/01/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	3,177.0000	3,122.0000	(1.731)	0	0	0
05/01/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	7,433.0000	7,497.0000	0.861	0	0	0
05/01/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	746.0000	749.0000	0.402	0	0	0
05/01/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	26,065.0000	25,948.0000	(0.449)	0	0	0
05/01/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	922.0000	927.0000	0.542	0	0	0
05/01/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	22,607.0000	22,492.0000	(0.509)	0	0	0
05/01/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	1,142.0000	1,150.0000	0.701	0	0	0
05/01/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	624.0000	626.0000	0.321	0	0	0
05/01/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	19,175.0000	19,063.0000	(0.584)	0	0	0
05/01/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	29,559.0000	29,441.0000	(0.399)	0	0	0
05/01/2006	R201	2006/02/02			Bond Future	7.3750	7.3850	0.136	0.0000	0.0000	0
05/01/2006	R201	2006/02/02	7.50	Put	Option on Bond Future	5,822.0000	5,912.0000	1.546	0	0	0
05/01/2006	R201	2006/02/02	7.50	Call	Option on Bond Future	14,263.0000	13,675.0000	(4.123)	0	0	0
05/01/2006	R201	2006/02/02	7.25	Call	Option on Bond Future	5,430.0000	5,047.0000	(7.053)	0	0	0
05/01/2006	R201	2006/02/02	7.25	Put	Option on Bond Future	13,956.0000	14,251.0000	2.114	0	0	0
05/01/2006	R201	2006/02/02	8.25	Call	Option on Bond Future	57,521.0000	56,834.0000	(1.194)	0	0	0
05/01/2006	R201	2006/02/02	7.75	Put	Option on Bond Future	1,985.0000	1,986.0000	0.050	0	0	0
05/01/2006	R201	2006/02/02	8.25	Put	Option on Bond Future	165.0000	157.0000	(4.848)	0	0	0
05/01/2006	R201	2006/02/02	7.75	Call	Option on Bond Future	27,057.0000	26,380.0000	(2.502)	0	0	0
05/01/2006	R201	2006/02/02	8.00	Call	Option on Bond Future	41,945.0000	41,253.0000	(1.650)	0	0	0
05/01/2006	R201	2006/02/02	9.25	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0

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05/01/2006	R201	2006/02/02	8.75	Put	Option on Bond Future	14.0000	12.0000	(14.286)	0	0	0
05/01/2006	R201	2006/02/02	9.00	Call	Option on Bond Future	103,443.0000	102,764.0000	(0.656)	0	0	0
05/01/2006	R201	2006/02/02	8.00	Put	Option on Bond Future	570.0000	557.0000	(2.281)	0	0	0
05/01/2006	R201	2006/02/02	9.25	Call	Option on Bond Future	118,204.0000	117,525.0000	(0.574)	0	0	0
05/01/2006	R201	2006/02/02	8.75	Call	Option on Bond Future	88,395.0000	87,715.0000	(0.769)	0	0	0
05/01/2006	R201	2006/02/02	9.00	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
05/01/2006	R201	2006/02/02	8.50	Put	Option on Bond Future	47.0000	43.0000	(8.511)	0	0	0
05/01/2006	R201	2006/02/02	7.00	Put	Option on Bond Future	27,085.0000	27,614.0000	1.953	0	0	0
05/01/2006	R201	2006/02/02	6.50	Call	Option on Bond Future	18.0000	13.0000	(27.778)	0	0	0
05/01/2006	R201	2006/02/02	8.50	Call	Option on Bond Future	73,070.0000	72,387.0000	(0.935)	0	0	0
05/01/2006	R201	2006/02/02	6.75	Call	Option on Bond Future	193.0000	158.0000	(18.135)	0	0	0
05/01/2006	R201	2006/02/02	7.00	Call	Option on Bond Future	1,247.0000	1,098.0000	(11.949)	0	0	0
05/01/2006	R201	2006/02/02	6.75	Put	Option on Bond Future	43,693.0000	44,337.0000	1.474	0	0	0
05/01/2006	R201	2006/02/02	6.50	Put	Option on Bond Future	61,540.0000	62,214.0000	1.095	0	0	0
05/01/2006	R201	2006/05/04			Bond Future	7.3820	7.3930	0.149	0.0000	0.0000	0
05/01/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	74,071.0000	73,372.0000	(0.944)	0	0	0
05/01/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	15,414.0000	15,649.0000	1.525	0	0	0
05/01/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	102,399.0000	101,677.0000	(0.705)	0	0	0
05/01/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	1,501.0000	1,510.0000	0.600	0	0	0
05/01/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	2,106.0000	2,123.0000	0.807	0	0	0
05/01/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	23,210.0000	22,715.0000	(2.133)	0	0	0
05/01/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	3,011.0000	3,042.0000	1.030	0	0	0
05/01/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	88,229.0000	87,516.0000	(0.808)	0	0	0
05/01/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	116,215.0000	115,489.0000	(0.625)	0	0	0
05/01/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	825.0000	829.0000	0.485	0	0	0
05/01/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	34,151.0000	33,572.0000	(1.695)	0	0	0
05/01/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	10,074.0000	10,225.0000	1.499	0	0	0
05/01/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	4,381.0000	4,436.0000	1.255	0	0	0
05/01/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	60,083.0000	59,408.0000	(1.123)	0	0	0
05/01/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	6,473.0000	6,565.0000	1.421	0	0	0
05/01/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	46,517.0000	45,879.0000	(1.372)	0	0	0
05/01/2006	R201	2006/08/03			Bond Future	7.3880	7.4000	0.162	0.0000	0.0000	0
05/01/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	3,821.0000	3,855.0000	0.890	0	0	0
05/01/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	29,601.0000	29,109.0000	(1.662)	0	0	0

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05/01/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	22,366.0000	22,653.0000	1.283	0	0	0
05/01/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	103,923.0000	103,195.0000	(0.701)	0	0	0
05/01/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	77,303.0000	76,614.0000	(0.891)	0	0	0
05/01/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	16,874.0000	17,091.0000	1.286	0	0	0
05/01/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	5,510.0000	5,561.0000	0.926	0	0	0
05/01/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	6,650.0000	6,717.0000	1.008	0	0	0
05/01/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	8,139.0000	8,229.0000	1.106	0	0	0
05/01/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	40,035.0000	39,473.0000	(1.404)	0	0	0
05/01/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	90,576.0000	89,865.0000	(0.785)	0	0	0
05/01/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	12,740.0000	12,902.0000	1.272	0	0	0
05/01/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	116,449.0000	115,706.0000	(0.638)	0	0	0
05/01/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	51,527.0000	50,911.0000	(1.195)	0	0	0
05/01/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	64,228.0000	63,570.0000	(1.024)	0	0	0
05/01/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	10,109.0000	10,229.0000	1.187	0	0	0
05/01/2006	R203	2006/02/02			Bond Future	7.3650	7.3690	0.054	0.0000	0.0000	0
05/01/2006	R203	2006/02/02	7.75	Call	Option on Bond Future	31,720.0000	31,353.0000	(1.157)	0	0	0
05/01/2006	R203	2006/02/02	7.75	Put	Option on Bond Future	1,290.0000	1,245.0000	(3.488)	0	0	0
05/01/2006	R203	2006/02/02	8.25	Put	Option on Bond Future	17.0000	15.0000	(11.765)	0	0	0
05/01/2006	R203	2006/02/02	8.00	Put	Option on Bond Future	192.0000	178.0000	(7.292)	0	0	0
05/01/2006	R203	2006/02/02	8.25	Call	Option on Bond Future	68,264.0000	67,940.0000	(0.475)	0	0	0
05/01/2006	R203	2006/02/02	8.00	Call	Option on Bond Future	49,766.0000	49,429.0000	(0.677)	0	0	0
05/01/2006	R203	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/01/2006	R203	2006/02/02	9.00	Call	Option on Bond Future	121,577.0000	121,255.0000	(0.265)	0	0	0
05/01/2006	R203	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/01/2006	R203	2006/02/02	8.75	Call	Option on Bond Future	104,236.0000	103,914.0000	(0.309)	0	0	0
05/01/2006	R203	2006/02/02	8.50	Call	Option on Bond Future	86,464.0000	86,142.0000	(0.372)	0	0	0
05/01/2006	R203	2006/02/02	7.00	Call	Option on Bond Future	1,477.0000	1,353.0000	(8.395)	0	0	0
05/01/2006	R203	2006/02/02	7.00	Put	Option on Bond Future	31,429.0000	31,628.0000	0.633	0	0	0
05/01/2006	R203	2006/02/02	7.25	Call	Option on Bond Future	6,042.0000	5,766.0000	(4.568)	0	0	0
05/01/2006	R203	2006/02/02	7.25	Put	Option on Bond Future	15,361.0000	15,407.0000	0.299	0	0	0
05/01/2006	R203	2006/02/02	8.50	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
05/01/2006	R203	2006/02/02	7.50	Put	Option on Bond Future	5,448.0000	5,397.0000	(0.936)	0	0	0
05/01/2006	R203	2006/02/02	7.50	Call	Option on Bond Future	16,252.0000	15,878.0000	(2.301)	0	0	0
05/01/2006	R203	2006/05/04			Bond Future	7.3690	7.3740	0.068	0.0000	0.0000	0

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05/01/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	5,047.0000	5,058.0000	0.218	0	0	0
05/01/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	39,224.0000	38,863.0000	(0.920)	0	0	0
05/01/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	9,543.0000	9,578.0000	0.367	0	0	0
05/01/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	2,441.0000	2,441.0000	-	0	0	0
05/01/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	53,610.0000	53,225.0000	(0.718)	0	0	0
05/01/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	69,431.0000	69,034.0000	(0.572)	0	0	0
05/01/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	1,075.0000	1,072.0000	(0.279)	0	0	0
05/01/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	10,008.0000	9,811.0000	(1.968)	0	0	0
05/01/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	39,835.0000	40,035.0000	0.502	0	0	0
05/01/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	156.0000	154.0000	(1.282)	0	0	0
05/01/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	430.0000	427.0000	(0.698)	0	0	0
05/01/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	119,815.0000	119,416.0000	(0.333)	0	0	0
05/01/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	86,049.0000	85,649.0000	(0.465)	0	0	0
05/01/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	16,577.0000	16,655.0000	0.471	0	0	0
05/01/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	102,956.0000	102,556.0000	(0.389)	0	0	0
05/01/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	26,626.0000	26,761.0000	0.507	0	0	0
05/01/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	17,126.0000	16,863.0000	(1.536)	0	0	0
05/01/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	26,908.0000	26,589.0000	(1.186)	0	0	0
05/01/2006	R203	2006/08/03			Bond Future	7.3710	7.3780	0.095	0.0000	0.0000	0
05/01/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	44,825.0000	44,397.0000	(0.955)	0	0	0
05/01/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	6,193.0000	6,240.0000	0.759	0	0	0
05/01/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	15,735.0000	15,853.0000	0.750	0	0	0
05/01/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	10,106.0000	10,184.0000	0.772	0	0	0
05/01/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	72,074.0000	71,574.0000	(0.694)	0	0	0
05/01/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	57,812.0000	57,343.0000	(0.811)	0	0	0
05/01/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	1,059.0000	1,066.0000	0.661	0	0	0
05/01/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	118,930.0000	118,390.0000	(0.454)	0	0	0
05/01/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	102,959.0000	102,426.0000	(0.518)	0	0	0
05/01/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	2,007.0000	2,021.0000	0.698	0	0	0
05/01/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	3,615.0000	3,642.0000	0.747	0	0	0
05/01/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	87,240.0000	86,720.0000	(0.596)	0	0	0
05/01/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	45,806.0000	46,099.0000	0.640	0	0	0
05/01/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	16,279.0000	16,025.0000	(1.560)	0	0	0
05/01/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	33,441.0000	33,065.0000	(1.124)	0	0	0
05/01/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	23,420.0000	23,590.0000	0.726	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/01/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	33,409.0000	33,639.0000	0.688	0	0	0
05/01/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	23,895.0000	23,578.0000	(1.327)	0	0	0
05/01/2006	R204	2006/02/02			Bond Future	7.3490	7.3530	0.054	0.0000	0.0000	0
05/01/2006	R204	2006/02/02	8.00	Put	Option on Bond Future	193.0000	178.0000	(7.772)	0	0	0
05/01/2006	R204	2006/02/02	8.00	Call	Option on Bond Future	53,793.0000	53,437.0000	(0.662)	0	0	0
05/01/2006	R204	2006/05/04			Bond Future	7.3530	7.3590	0.082	0.0000	0.0000	0
05/01/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	5,213.0000	5,238.0000	0.480	0	0	0
05/01/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	57,838.0000	57,358.0000	(0.830)	0	0	0
05/01/2006	R204	2006/08/03			Bond Future	7.3560	7.3630	0.095	0.0000	0.0000	0
05/01/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	10,607.0000	10,687.0000	0.754	0	0	0
05/01/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	62,341.0000	61,840.0000	(0.804)	0	0	0
05/01/2006	R207	2006/02/02			Bond Future	7.3230	7.3260	0.041	0.0000	0.0000	0
05/01/2006	R207	2006/02/02	8.00	Call	Option on Bond Future	56,196.0000	55,923.0000	(0.486)	0	0	0
05/01/2006	R207	2006/02/02	8.00	Put	Option on Bond Future	169.0000	154.0000	(8.876)	0	0	0
05/01/2006	R207	2006/05/04			Bond Future	7.3270	7.3310	0.055	0.0000	0.0000	0
05/01/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	4,983.0000	4,978.0000	(0.100)	0	0	0
05/01/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	60,117.0000	59,772.0000	(0.574)	0	0	0
05/01/2006	R207	2006/08/03			Bond Future	7.3310	7.3360	0.068	0.0000	0.0000	0
05/01/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	10,372.0000	10,411.0000	0.376	0	0	0
05/01/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	64,598.0000	64,217.0000	(0.590)	0	0	0
Grand Total:											2,374